Uniform asymptotic stability of solutions of fractional functional differential equations *

Yajing Li and Yejuan Wang[†]

School of Mathematics and Statistics, Lanzhou University, Lanzhou 730000, PR China

Abstract In this paper, some global existence and uniform asymptotic stability results for fractional functional differential equations are proved. It is worthy mentioning that when $\alpha = 1$ the initial value problem (1.1) reduces to a classical dissipative differential equation with delays in [4]. Keywords: Functional differential equation; Fractional derivative; Asymptotic stability; Global existence.

1 Introduction

Consider the initial value problem (IVP for short) of the following fractional functional differential equation:

$$\begin{cases}
D^{\alpha} \left[y(t)e^{\beta t} \right] = f(t, y_t)e^{\beta t}, & t \in [t_0, \infty), t_0 \geqslant 0, 0 < \alpha < 1, \\
y(t) = \phi(t), & t_0 - h \leqslant t \leqslant t_0,
\end{cases}$$
(1.1)

where D^{α} is the Caputo fractional derivative, $\beta > 0$, $f: J \times C([-h, 0], \mathbb{R}) \to \mathbb{R}$, where $J = [t_0, \infty)$, is a given function satisfying some assumptions that will be specified later, h > 0, and $\phi \in C([t_0 - h, t_0], \mathbb{R})$. If $y \in C([t_0 - h, \infty), \mathbb{R})$, then for any $t \in [t_0, \infty)$, define y_t by

$$y_t(\theta) = y(t+\theta), \quad \theta \in [-h, 0].$$

E-mail addresses: wangyj@lzu.edu.cn (Yejuan Wang), liyajing11@st.lzu.edu.cn (Yajing Li).

^{*}Research supported by the National Natural Science Foundation of China under Grant No. 10801066, and the Fundamental Research Funds for the Central Universities under Grant No. lzujbky-2011-47 and No. lzujbky-2012-k26.

 $^{^{\}dagger}$ Corresponding author.

The study of retarded differential equations is an important area of applied mathematics due to physical reasons, non-instant transmission phenomena, memory processes, and specially biological motivations (see, e.g., [4, 13, 16, 17]). Fractional differential equations have attracted much attention recently (see, for example, [2, 3, 11, 12, 15, 18, 19] and the references cited therein for the applications in various sciences such as physics, mechanics, chemistry, engineering, etc).

Some attractivity results for fractional functional differential equations and nonlinear functional integral equations are obtained by using the fixed point theory; see [5, 6, 8, 9, 10] and references therein. Global asymptotic stability of solutions of a functional integral equation is discussed in [1], however there is no work on uniform asymptotic stability of solutions of fractional functional differential equation. It is our intention here to show the global existence and uniform asymptotic stability of the fractional functional differential equation (1.1).

We organize the paper as follows. In Section 2, we recall some necessary concepts and results. In Section 3 we give the global existence and uniform asymptotic stability of fractional functional differential equations. Finally, two examples are given to illustrate our main results.

2 Preliminaries

In this section, we introduce notations, definitions, and preliminary facts which are used throughout this paper.

We consider $BC := BC([t_0 - h, \infty), \mathbb{R})$ the Banach space of all bounded and continuous functions from $[t_0 - h, \infty)$ into \mathbb{R} with the norm

$$||y||_{\infty} := \sup\{|y(t)| : t \in [t_0 - h, \infty)\}.$$

Let $||y_t|| = \sup_{-h \leqslant \theta \leqslant 0} |y(t+\theta)|$ for $t \in J$.

Throughout this paper, we always assume that $f(t, x_t)$ satisfies the following condition:

 (H_0) $f(t, x_t)$ is Lebesgue measurable with respect to t on $[t_0, \infty)$, and $f(t, \varphi)$ is continuous with respect to φ on $C([-h, 0], \mathbb{R})$.

By condition (H_0) and the technique used in [11], we get the equivalent form of IVP (1.1) as:

$$y(t) = \begin{cases} y(t_0)e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1}e^{-\beta(t-s)} f(s, y_s) ds, & t \geqslant t_0, \\ \phi(t), & t \in [t_0 - h, t_0]. \end{cases}$$
(2.1)

Definition 2.1. We say that solutions of IVP (1.1) are uniformly asymptotically stable if for any bounded subset B of $C([-h, 0], \mathbb{R})$ and $\varepsilon > 0$, there exists a T > 0 such that

$$|y(t,t_0,\phi)-x(t,t_0,\psi)| \leq \varepsilon$$
 for all $t \geq T$ and $\phi,\psi \in B$.

We recall the following generalization of Gronwall's lemma for singular kernels [14], which will be used in the sequel.

Lemma 2.2. Let $v:[t_0,b]\to [0,+\infty)$ be a real function and $w(\cdot)$ is a nonnegative, locally integrable function on $[t_0,b]$ and there are constants a>0 and $0<\alpha<1$ such that

$$v(t) \leqslant w(t) + a \int_{t_0}^{t} \frac{v(s)}{(t-s)^{\alpha}} ds.$$

Then there exists a constant $K = K(\alpha)$ such that

$$v(t) \leqslant w(t) + Ka \int_{t_0}^{t} \frac{w(s)}{(t-s)^{\alpha}} ds,$$

for every $t \in [t_0, b]$.

Theorem 2.3 (Leray-Schauder Fixed Point Theorem). Let P be a continuous and compact mapping of a Banach space X into itself, such that the set

$$\{x \in X : x = \lambda Px \text{ for some } 0 \le \lambda \le 1\}$$

is bounded. Then P has a fixed point.

3 FDEs of fractional order

In this section, we will investigate the IVP (1.1). Our first global existence and uniform asymptotic stability result for the IVP (1.1) is based on the Banach contradiction principle and Lemma 2.2.

Theorem 3.1. Assume that $f(t, y_t)$ satisfies conditions (H_0) and

 (H_1) there exists l > 0 such that

$$|f(t, u_t) - f(t, v_t)| \le l||u_t - v_t||$$
 (3.1)

for $t \in J$ and every $u_t, v_t \in C([-h, 0], \mathbb{R})$. Moreover, the function $t \mapsto f(t, 0)$ is bounded with $f_0 = \sup_{t \geqslant t_0} |f(t, 0)|$.

If

$$l\left(\frac{(t_0+h)^{\alpha-1}e^{-\beta(t_0+h)}}{\beta\Gamma(\alpha)} + \frac{(t_0+h)^{\alpha}}{\Gamma(\alpha+1)}\right) < 1,$$
(3.2)

then the IVP (1.1) has a unique solution in the space BC. Moreover, solutions of IVP (1.1) are uniformly asymptotically stable.

Proof. We divide the proof into two steps.

Step1. We define the operator $P: C([t_0 - h, \infty), \mathbb{R}) \to C([t_0 - h, \infty), \mathbb{R})$ by

$$(Py)(t) = \begin{cases} y(t_0)e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} f(s, y_s) ds, & t \ge t_0, \\ \phi(t), & t \in [t_0 - h, t_0]. \end{cases}$$
(3.3)

The operator P maps BC into itself. Indeed for each $y \in BC$, and for each $t \ge 2t_0 + h$, it follows

from (H_1) that

$$\begin{aligned} |(Py)(t)| &\leq |y(t_0)|e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} (f_0 + l \|y_s\|) ds \\ &\leq \|\phi\| e^{-\beta(t-t_0)} + \frac{f_0 + l \|y\|_{\infty}}{\Gamma(\alpha)} \left(\int_{t_0}^{t-(t_0+h)} (t_0 + h)^{\alpha-1} e^{-\beta(t-s)} ds + \int_{t-(t_0+h)}^t (t-s)^{\alpha-1} ds \right) \\ &\leq \|\phi\| + (f_0 + l \|y\|_{\infty}) \left(\frac{(t_0 + h)^{\alpha-1} e^{-\beta(t_0+h)}}{\beta \Gamma(\alpha)} + \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)} \right), \end{aligned}$$

for each $t \in [t_0, 2t_0 + h]$ we have

$$|(Py)(t)| \le ||\phi|| + \frac{(f_0 + l||y||_{\infty})(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)},$$

and consequently $P(y) \in BC$.

Since $BC := BC([t_0 - h, \infty), \mathbb{R})$ is a Banach space with norm $\|\cdot\|_{\infty}$, we shall show that $P: BC \to BC$ is a contraction map. Let $y_1, y_2 \in BC$. Then we have for each $t \geqslant t_0$,

$$|(Py_{1})(t) - (Py_{2})(t)| \leq \frac{1}{\Gamma(\alpha)} \int_{t_{0}}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} |f(s, y_{1s}) - f(s, y_{2s})| ds$$

$$\leq \frac{l}{\Gamma(\alpha)} \int_{t_{0}}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} ||y_{1s} - y_{2s}|| ds.$$
(3.4)

Therefore for any $t \ge 2t_0 + h$,

$$|(Py_{1})(t) - (Py_{2})(t)|$$

$$\leq \frac{l}{\Gamma(\alpha)} ||y_{1}(\cdot) - y_{2}(\cdot)||_{\infty} \left(\int_{t_{0}}^{t - (t_{0} + h)} (t_{0} + h)^{\alpha - 1} e^{-\beta(t - s)} ds + \int_{t - (t_{0} + h)}^{t} (t - s)^{\alpha - 1} ds \right)$$

$$\leq l \left(\frac{(t_{0} + h)^{\alpha - 1} e^{-\beta(t_{0} + h)}}{\beta \Gamma(\alpha)} + \frac{(t_{0} + h)^{\alpha}}{\Gamma(\alpha + 1)} \right) ||y_{1}(\cdot) - y_{2}(\cdot)||_{\infty},$$

$$(3.5)$$

and for $t_0 - h \leqslant t \leqslant 2t_0 + h$,

$$|(Py_1)(t) - (Py_2)(t)| \leqslant \frac{l}{\Gamma(\alpha)} ||y_1(\cdot) - y_2(\cdot)||_{\infty} \int_{t_0}^{t} (t - s)^{\alpha - 1} ds$$

$$\leqslant \frac{l(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)} ||y_1(\cdot) - y_2(\cdot)||_{\infty},$$

$$(3.6)$$

and thus

$$\|(Py_1)(\cdot) - (Py_2)(\cdot)\|_{\infty}$$

$$\leq l \left(\frac{(t_0 + h)^{\alpha - 1} e^{-\beta(t_0 + h)}}{\beta \Gamma(\alpha)} + \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)} \right) \|y_1(\cdot) - y_2(\cdot)\|_{\infty}.$$
(3.7)

Hence, (3.2) and (3.7) imply that the operator P is a contraction. Therefore, P has a unique fixed point by Banach's contraction principle.

Step 2. For any two solutions x = x(t) and y = y(t) of IVP (1.1) corresponding to initial values ψ and ϕ , by (2.1) we can deduce that for all $t \ge t_0 + h$ and all $\theta \in [-h, 0]$,

$$|x(t+\theta) - y(t+\theta)| \leq |x(t_0) - y(t_0)|e^{-\beta(t+\theta-t_0)}$$

$$+ \frac{1}{\Gamma(\alpha)} \int_{t_0}^{t+\theta} (t+\theta-s)^{\alpha-1} e^{-\beta(t+\theta-s)} |f(s,x_s) - f(s,y_s)| ds$$

$$\leq |x(t_0) - y(t_0)|e^{-\beta(t+\theta-t_0)} + \frac{l}{\Gamma(\alpha)} \int_{t_0}^{t+\theta} (t+\theta-s)^{\alpha-1} e^{-\beta(t+\theta-s)} ||x_s - y_s|| ds.$$
(3.8)

Then, it follows that

$$e^{\beta t} \|x_t - y_t\| \le |x(t_0) - y(t_0)| e^{\beta(h + t_0)} + \frac{le^{\beta h}}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha - 1} e^{\beta s} \|x_s - y_s\| ds.$$
 (3.9)

Let $w(t) = e^{\beta t} ||x_t - y_t||$. Then we have

$$w(t) \leq |x(t_0) - y(t_0)|e^{\beta(h+t_0)} + \frac{le^{\beta h}}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} w(s) ds.$$
 (3.10)

Applying Lemma 2.2, one can see that there exists a constant K such that

$$w(t) \leq |x(t_0) - y(t_0)|e^{\beta(h+t_0)} + \frac{Kle^{\beta h}}{\Gamma(\alpha)} \int_{t_0}^{t} (t-s)^{\alpha-1} |x(t_0) - y(t_0)|e^{\beta(h+t_0)} ds$$

$$\leq |x(t_0) - y(t_0)|e^{\beta(h+t_0)} \left(1 + \frac{Kle^{\beta h}}{\Gamma(\alpha+1)} (t-t_0)^{\alpha}\right).$$
(3.11)

Hence we obtain

$$e^{\beta t} ||x_t - y_t|| = w(t) \le |x(t_0) - y(t_0)| e^{\beta(h+t_0)} \left(1 + \frac{K l e^{\beta h}}{\Gamma(\alpha+1)} (t-t_0)^{\alpha} \right),$$

and thus for all $t \ge t_0 + h$,

$$|x(t) - y(t)| \le |x(t_0) - y(t_0)|e^{-\beta(t-h-t_0)} \left(1 + \frac{Kle^{\beta h}}{\Gamma(\alpha+1)}(t-t_0)^{\alpha}\right)$$

which implies that the solutions of IVP (1.1) are uniformly asymptotically stable. \square

Now we give global existence and uniform asymptotic stability results based on the nonlinear alternative of Leray-Schauder type.

Theorem 3.2. Assume that the following hypotheses hold:

- (H_2) f is a continuous function;
- (H_3) there exist positive functions $k_1, k_2 \in BC([t_0, \infty), \mathbb{R}_+)$ such that

$$|f(t, u_t)| \leq k_1(t) + k_2(t)||u_t||$$

for $t \in J$ and every $u_t \in C([-h, 0], \mathbb{R})$;

 (H_4) moreover, assume that $K_1 = \sup_{t \geqslant t_0} k_1(t)$, $K_2 = \sup_{t \geqslant t_0} k_2(t)$,

$$\lim_{t \to \infty} \int_{t_0}^{t} (t - s)^{\alpha - 1} e^{-\beta(t - s)} k_1(s) ds = 0,$$

and

$$\lim_{t \to \infty} \int_{t_0}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} k_2(s) ds = 0.$$

Then the IVP (1.1) admits a solution in the space BC. Moreover, solutions of IVP (1.1) are uniformly asymptotically stable.

Proof. Let $P: C([t_0 - h, \infty), \mathbb{R}) \to C([t_0 - h, \infty), \mathbb{R})$ be defined as in (3.3). First we show that P maps BC into itself. Indeed, the map P(y) is continuous on $[t_0 - h, +\infty)$ for each $y \in BC$, and for each $t \ge 2t_0 + h$, (H_2) implies that

$$|(Py)(t)| \leq |y(t_0)|e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} (K_1 + K_2 || y_s ||) ds$$

$$\leq ||\phi||e^{-\beta(t-t_0)} + \frac{K_1 + K_2 ||y||_{\infty}}{\Gamma(\alpha)} \left(\int_{t_0}^{t-(t_0+h)} (t_0+h)^{\alpha-1} e^{-\beta(t-s)} ds + \int_{t-(t_0+h)}^t (t-s)^{\alpha-1} ds \right)$$

$$\leq ||\phi|| + (K_1 + K_2 ||y||_{\infty}) \left(\frac{(t_0 + h)^{\alpha-1} e^{-\beta(t_0+h)}}{\beta \Gamma(\alpha)} + \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha+1)} \right), \tag{3.12}$$

for each $t \in [t_0, 2t_0 + h]$ we have

$$|(Py)(t)| \le ||\phi|| + \frac{(K_1 + K_2||y||_{\infty})(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)},\tag{3.13}$$

and for any $t \in [t_0 - h, t_0]$,

$$|(Py)(t)| \leqslant ||\phi||.$$

Thus,

$$||P(y)||_{\infty} \le ||\phi|| + (K_1 + K_2 ||y||_{\infty}) \left(\frac{(t_0 + h)^{\alpha - 1} e^{-\beta(t_0 + h)}}{\beta \Gamma(\alpha)} + \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)} \right),$$

and consequently $P(y) \in BC$.

Next, we show that the operator P is continuous and completely continuous, and there exists an open set $U \subset BC$ with $y \neq \lambda P(y)$ for $\lambda \in (0,1)$ and $y \in \partial U$.

Step 1. P is continuous.

Let $\{y_n\}$ be a sequence such that $y_n \to y$ in BC. Then there exist R > 0 and N > 0 such that

$$||y_n||_{\infty} + ||y||_{\infty} < R, \quad \forall n \geqslant N. \tag{3.14}$$

Let $\varepsilon > 0$ be given. Since (H_4) holds, there is a real number T > 0 such that

$$\frac{2}{\Gamma(\alpha)} \int_{t_0}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} (k_1(s) + k_2(s)R) ds < \varepsilon$$
(3.15)

for all $t \ge T$. Now we consider the following two cases.

Case 1: if $t \ge T$, then it follows from (H_3) and (3.14)-(3.15) that for n sufficiently large

$$|Py_{n}(t) - Py(t)| \leq |y_{n}(t_{0}) - y(t_{0})|e^{-\beta(t-t_{0})} + \frac{1}{\Gamma(\alpha)} \int_{t_{0}}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} |f(s, y_{ns}) - f(s, y_{s})| ds$$

$$\leq |y_{n}(t_{0}) - y(t_{0})| + \frac{2}{\Gamma(\alpha)} \int_{t_{0}}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} (k_{1}(s) + k_{2}(s)R) ds < 2\varepsilon.$$
(3.16)

Case 2: if $t_0 \leq t \leq T$, since f is a continuous function, one has

$$|Py_{n}(t) - Py(t)| \leq |y_{n}(t_{0}) - y(t_{0})| + \frac{1}{\Gamma(\alpha)} \int_{t_{0}}^{t} (t - s)^{\alpha - 1} e^{-\beta(t - s)} |f(s, y_{ns}) - f(s, y_{s})| ds$$

$$\leq |y_{n}(t_{0}) - y(t_{0})| + \frac{(T - t_{0})^{\alpha}}{\Gamma(\alpha + 1)} \sup_{s \in [t_{0}, T]} |f(s, y_{ns}) - f(s, y_{s})|.$$
(3.17)

Note that $y_n \to y$ in BC. Hence (3.16) and (3.17) imply that

$$||P(y_n) - P(y)||_{\infty} \to 0$$
 as $n \to \infty$.

Step 2. P maps bounded sets into bounded sets in BC.

Indeed, it is enough to show that for any $\eta > 0$, there exists a positive constant ℓ such that for each $y \in B_{\eta} = \{y \in BC : ||y||_{\infty} \leq \eta\}$ one has $||P(y)||_{\infty} \leq \ell$. Let $y \in B_{\eta}$. Then we have for each $t \geq 2t_0 + h$,

$$|(Py)(t)| \leq |y(t_0)|e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} |f(s,y_s)| ds$$

$$\leq \eta + \frac{K_1 + K_2 ||y||_{\infty}}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} ds$$

$$\leq \eta + (K_1 + K_2 \eta) \left(\frac{(t_0 + h)^{\alpha-1} e^{-\beta(t_0 + h)}}{\beta \Gamma(\alpha)} + \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)} \right) =: \ell,$$

and for each t with $t_0 \leqslant t \leqslant 2t_0 + h$,

$$|(Py)(t)| \le \eta + (K_1 + K_2\eta) \frac{(t_0 + h)^{\alpha}}{\Gamma(\alpha + 1)}.$$

Hence $||P(y)||_{\infty} \leq \ell$.

Step 3. P maps bounded sets into equicontinuous sets on every compact subset $[t_0 - h, b]$ of $[t_0 - h, \infty)$.

Let $t_1, t_2 \in [t_0, b]$, $t_1 < t_2$, and let B_{η} be a bounded set of BC as in Step 2. Let $y \in B_{\eta}$. Then

we have

$$|(Py)(t_{2}) - (Py)(t_{1})| \leq |y(t_{0})e^{-\beta(t_{2}-t_{0})} - y(t_{0})e^{-\beta(t_{1}-t_{0})}|$$

$$+ \frac{1}{\Gamma(\alpha)} \int_{t_{0}}^{t_{1}} \left| \left((t_{2}-s)^{\alpha-1}e^{-\beta(t_{2}-s)} - (t_{1}-s)^{\alpha-1}e^{-\beta(t_{1}-s)} \right) f(s,y_{s}) \right| ds$$

$$+ \frac{1}{\Gamma(\alpha)} \int_{t_{1}}^{t_{2}} \left| (t_{2}-s)^{\alpha-1}e^{-\beta(t_{2}-s)} f(s,y_{s}) \right| ds$$

$$\leq |y(t_{0})|e^{\beta t_{0}}|e^{-\beta t_{2}} - e^{-\beta t_{1}}| + \frac{K_{1} + K_{2}\eta}{\Gamma(\alpha+1)} (t_{2} - t_{1})^{\alpha}$$

$$+ \frac{K_{1} + K_{2}\eta}{\Gamma(\alpha)} \int_{t_{0}}^{t_{1}} \left((t_{1}-s)^{\alpha-1}e^{-\beta(t_{1}-s)} - (t_{2}-s)^{\alpha-1}e^{-\beta(t_{2}-s)} \right) ds.$$

$$(3.18)$$

Observing that

$$\frac{K_{1} + K_{2}\eta}{\Gamma(\alpha)} \int_{t_{0}}^{t_{1}} \left((t_{1} - s)^{\alpha - 1} e^{-\beta(t_{1} - s)} - (t_{2} - s)^{\alpha - 1} e^{-\beta(t_{1} - s)} \right) ds$$

$$\leq \frac{K_{1} + K_{2}\eta}{\Gamma(\alpha)} \int_{t_{0}}^{t_{1}} \left((t_{1} - s)^{\alpha - 1} - (t_{2} - s)^{\alpha - 1} \right) ds$$

$$\leq \frac{K_{1} + K_{2}\eta}{\Gamma(\alpha + 1)} \left((t_{1} - t_{0})^{\alpha} - (t_{2} - t_{0})^{\alpha} + (t_{2} - t_{1})^{\alpha} \right)$$

$$\leq \frac{K_{1} + K_{2}\eta}{\Gamma(\alpha + 1)} (t_{2} - t_{1})^{\alpha},$$
(3.19)

and from Taylor's theorem, we obtain

$$\frac{K_1 + K_2 \eta}{\Gamma(\alpha)} \int_{t_0}^{t_1} \left((t_2 - s)^{\alpha - 1} e^{-\beta(t_1 - s)} - (t_2 - s)^{\alpha - 1} e^{-\beta(t_2 - s)} \right) ds$$

$$\leq \frac{K_1 + K_2 \eta}{\Gamma(\alpha)} (t_2 - t_1)^{\alpha - 1} \int_{t_0}^{t_1} \left(e^{-\beta(t_1 - s)} - e^{-\beta(t_2 - s)} \right) ds$$

$$\leq \frac{K_1 + K_2 \eta}{\beta \Gamma(\alpha)} (t_2 - t_1)^{\alpha - 1} \left(1 - e^{-\beta(t_2 - t_1)} \right)$$

$$= \frac{K_1 + K_2 \eta}{\Gamma(\alpha)} \left((t_2 - t_1)^{\alpha} + \frac{o(t_2 - t_1)}{t_2 - t_1} (t_2 - t_1)^{\alpha} \right),$$
(3.20)

where $\lim_{t_2-t_1\to 0} \frac{o(t_2-t_1)}{t_2-t_1} = 0$. By (3.18)-(3.20), we can conclude that

$$|(Py)(t_2) - (Py)(t_1)| \leq \eta e^{\beta t_0} |e^{-\beta t_2} - e^{-\beta t_1}|$$

$$+ \frac{2(K_1 + K_2 \eta)}{\Gamma(\alpha + 1)} (t_2 - t_1)^{\alpha} + \frac{K_1 + K_2 \eta}{\Gamma(\alpha)} \left((t_2 - t_1)^{\alpha} + \frac{o(t_2 - t_1)}{t_2 - t_1} (t_2 - t_1)^{\alpha} \right).$$

As $t_1 \to t_2$ the right-hand side of the above inequality tends to zero. The equicontinuity for the cases $t_1 < t_2 \le t_0$ and $t_1 \le t_0 \le t_2$ is obvious.

Step 4. P maps bounded sets into equiconvergent sets.

Let $y \in B_{\eta}$. Then

$$|(Py)(t)| \leq |y(t_0)|e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} |f(s,y_s)| ds$$

$$\leq \eta e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} (k_1(s) + k_2(s)\eta) ds.$$

Therefore (H_4) implies that |(Py)(t)| uniformly (w.r.t $y \in B(\eta)$) converges to 0 as $t \to \infty$. As a consequence of Steps 1-4, we can conclude that $P: BC \to BC$ is continuous and completely continuous.

Step 5 (A priori bounds). We now show there exists an open set $U \subseteq BC$ with $y \neq \lambda P(y)$ for $\lambda \in (0,1)$ and $y \in \partial U$.

Let $y \in BC$ and $y = \lambda P(y)$ for some $0 < \lambda < 1$. Then for each $t \in [t_0, \infty)$ we obtain

$$y(t) = \lambda \left[y(t_0)e^{-\beta(t-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^{t} (t-s)^{\alpha-1} e^{-\beta(t-s)} f(s, y_s) ds \right].$$

By (H_3) , we have that for all $\theta \in [-h, 0]$ and $t \ge t_0 + h$,

$$|y(t+\theta)| \leq |y(t_0)|e^{-\beta(t+\theta-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^{t+\theta} (t+\theta-s)^{\alpha-1} e^{-\beta(t+\theta-s)} |f(s,y_s)| ds$$

$$\leq |y(t_0)|e^{-\beta(t+\theta-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^{t+\theta} (t+\theta-s)^{\alpha-1} e^{-\beta(t+\theta-s)} (K_1 + K_2 ||y_s||) ds,$$

and thus

$$||y_t|| \le |y(t_0)|e^{-\beta(t-h-t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-h-s)} (K_1 + K_2||y_s||) ds.$$

It follows from the arguments in (3.12)-(3.13), we can conclude that for each $t \in [t_0, \infty)$,

$$\frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{-\beta(t-s)} ds \leqslant \frac{(t_0+h)^{\alpha-1} e^{-\beta(t_0+h)}}{\beta \Gamma(\alpha)} + \frac{(t_0+h)^{\alpha}}{\Gamma(\alpha+1)} =: R_1.$$

Hence

$$e^{\beta t} \|y_t\| \le \|\phi\| e^{\beta(h+t_0)} + e^{\beta h} K_1 R_1 + \frac{K_2 e^{\beta h}}{\Gamma(\alpha)} \int_{t_0}^t (t-s)^{\alpha-1} e^{\beta s} \|y_s\| ds.$$

Let $R_2 = \|\phi\|e^{\beta(h+t_0)} + e^{\beta h}K_1R_1$. Then from Lemma 2.2, there exists K such that we have for all $t \ge t_0 + h$,

$$||y_t|| \le R_2 + \frac{KK_2R_2e^{\beta h}}{\Gamma(\alpha+1)}(t-t_0)^{\alpha}e^{-\beta t}.$$

Since $\lim_{t\to\infty}(t-t_0)^{\alpha}e^{-\beta t}=0$, there exists $R_3>0$ such that

$$||y||_{\infty} \leqslant R_3$$
.

Set

$$U = \{ y \in BC : ||y||_{\infty} < R_3 + 1 \}.$$

 $P: U \to BC$ is continuous and completely continuous. From the choice of U, there is no $y \in \partial U$ such that $y = \lambda P(y)$, for $\lambda \in (0,1)$. As a consequence of Leray-Schauder fixed point theorem, we deduce that P has a fixed point y in U.

Step 6. Uniform asymptotic stability of solutions.

Let $B \subset C([-h,0],\mathbb{R})$ be bounded, i.e., there exists $d \ge 0$ such that

$$\|\psi\| = \sup_{\theta \in [-h,0]} |\psi(\theta)| \leqslant d \quad \text{ for all } \psi \in B.$$

From the similar arguments in step 4, we can deduce that there exists $R_4 > 0$ such that for all solutions $y(t, t_0, \phi)$ of IVP (1.1) with initial data $\phi \in B$, we have

$$||y||_{\infty} \leqslant R_4, \quad \forall \phi \in B.$$

Now we consider two solutions x = x(t) and y = y(t) of IVP (1.1) corresponding to initial

values ψ and ϕ . Note that for all $t \ge t_0$,

$$|x(t) - y(t)| \leq |x(t_0) - y(t_0)|e^{-\beta(t - t_0)} + \frac{1}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha - 1} e^{-\beta(t - s)} \left(|f(s, x_s)| + |f(s, y_s)| \right) ds$$

$$\leq 2de^{-\beta(t - t_0)} + \frac{2}{\Gamma(\alpha)} \int_{t_0}^t (t - s)^{\alpha - 1} e^{-\beta(t - s)} \left(k_1(s) + k_2(s) R_4 \right) ds.$$
(3.21)

Then the proof of uniform asymptotic stability of solutions can be done by making use of (H_4) and (3.21).

The proof of theorem 3.2 is completed. \Box

4 Examples

Example 4.1. Consider the fractional functional differential equation

$$\begin{cases}
D^{\frac{1}{2}} \left[y(t)e^{t} \right] = \frac{e^{2t}}{8(e^{t} + e^{-t})} \sin^{4} \left(y(t-1) \right) + e^{t}, & t \geqslant 0, \\
y(t) = \phi(t), & -1 \leqslant t \leqslant 0,
\end{cases}$$
(4.1)

where $f(t, y_t) = \frac{e^t}{8(e^t + e^{-t})} \sin^4(y(t-1)) + 1$. It is clear that condition (H_0) holds. Let $x_t, y_t \in C([-1, 0], \mathbb{R})$. Then for all $t \in [0, \infty)$, we have

$$|f(t,x_t) - f(t,y_t)| = \frac{e^t}{8(e^t + e^{-t})} \left| \sin^4(x(t-1)) - \sin^4(y(t-1)) \right|$$

$$\leqslant \frac{e^t}{2(e^t + e^{-t})} |x(t-1) - y(t-1)| \leqslant \frac{1}{2} |x(t-1) - y(t-1)|.$$

On the other hand, note that f(t,0) = 1 for each $t \in [0,\infty)$ and $\frac{1}{2} \left(\frac{e^{-1}}{\Gamma(\frac{1}{2})} + \frac{1}{\Gamma(\frac{3}{2})} \right) < 1$. Hence conditions (H_1) and (3.2) hold. By Theorem 3.1, we conclude that IVP (4.1) has a unique solution in the space $BC([-1,\infty),\mathbb{R})$, and the solutions of IVP (4.1) are uniformly asymptotically stable.

Example 4.2. Consider the fractional functional differential equation

$$\begin{cases}
D^{\frac{1}{2}} \left[y(t)e^{t} \right] = 10e^{t}(t+1)^{-\frac{3}{4}} \frac{y(t-1)}{1+|y(t-1)|}, & t \geqslant 0, \\
y(t) = \phi(t), & -1 \leqslant t \leqslant 0,
\end{cases}$$
(4.2)

where $f(t, y_t) = 10(t+1)^{-\frac{3}{4}} \frac{y(t-1)}{1+|y(t-1)|}$. It is easy to see that condition (H_2) holds. Let $y_t \in C([-1, 0], \mathbb{R})$. Then for all $t \in [0, \infty)$, we find that

$$|f(t,y_t)| = \left| 10(t+1)^{-\frac{3}{4}} \frac{y(t-1)}{1+|y(t-1)|} \right| \le 10(t+1)^{-\frac{3}{4}} |y(t-1)|,$$

where $10(t+1)^{-\frac{3}{4}} \in BC([0,\infty),\mathbb{R}_+)$ with $\sup_{t\geqslant 0} 10(t+1)^{-\frac{3}{4}} = 10$, and

$$\frac{1}{\Gamma(\frac{1}{2})} \int_{0}^{t} (t-s)^{-\frac{1}{2}} e^{-(t-s)} 10(s+1)^{-\frac{3}{4}} ds \leqslant \frac{10}{\Gamma(\frac{1}{2})} \int_{0}^{t} (t-s)^{-\frac{1}{2}} s^{-\frac{3}{4}} ds = \frac{10\Gamma(\frac{1}{4})}{\Gamma(\frac{3}{4})} t^{-\frac{1}{4}} \to 0 \text{ as } t \to \infty.$$

Thus conditions (H_3) and (H_4) hold, and the global existence and the uniform asymptotic stability of solutions of IVP (4.2) can be obtained by applying Theorem 3.2.

By using the algorithm given in [7], we numerically simulate Example 1 with the initial conditions $\phi(t) = \sin(t), \cos(t), -\cos(t), 1.5$, and Example 2 with $\phi(t) = t, \cos(t), -\cos(t), 1.5$, see Figures 1 and 2. From the numerical results, it can be noted that both of the solutions of Examples 1 and 2 converge uniformly, and the solutions of Example 1 converge faster than the ones of Example 2. The numerical results confirm the theoretical analysis.

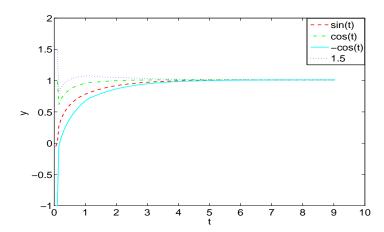


Figure 1: The numerical solutions of Example 1 with the initial conditions $\phi(t) = \sin(t), \cos(t), -\cos(t), 1.5$, respectively.

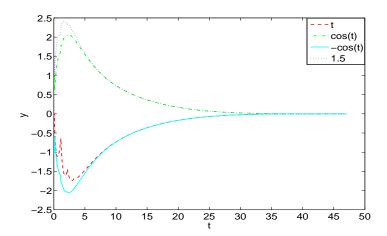


Figure 2: The numerical solutions of Example 2 with the initial conditions $\phi(t)=t,\cos(t),-\cos(t),1.5,$ respectively.

References

- [1] J. Banaś, B.C. Dhage, Global asymptotic stability of solutions of a functional integral equation, Nonlinear Anal. 69 (2008) 1945-1952.
- [2] M. Benchohra, J. Henderson, S.K. Ntouyas, A. Ouahab, Existence results for fractional order functional differential equations with infinite delay, J. Math. Anal. Appl. 338 (2008) 1340-1350.
- [3] M. Benchohra, B.A. Slimani, Partial neutral functional hyperbolic differential equations with Caputo fractional derivative, Nonlinear Anal. Forum 15 (2010) 143-151.
- [4] T. Caraballo, P. Marín-Rubio, J. Valero, Autonomous and non-autonomous attractors for differential equations with delays, J. Differential Equations 208 (2005) 9-41.
- [5] F. Chen, Y. Zhou, Attractivity of fractional functional differential equations, Computers and Mathematics with Applications 62 (2011) 1359-1369.
- [6] F. Chen, J.J. Nieto, Y. Zhou, Global attractivity for nonlinear fractional differential equations, Nonlinear Analysis: Real World Applications 13 (2012) 287-298.
- [7] W.H. Deng, Numerical algorithm for the time fractional Fokker-Planck equation, J. Comput. Phys. 227 (2007) 1510-1522.
- [8] B.C. Dhage, Local asymptotic attractivity for nonlinear quadratic functional integral equations, Nonlinear Anal. 70 (2009) 1912-1922.
- [9] B.C. Dhage, Global attractivity results for nonlinear functional integral equations via a Krasnoselskii type fixed point theorem, Nonlinear Anal. 70 (2009) 2485-2493.
- [10] B.C. Dhage, V. Lakshmikantham, On global existence and attractivity results for nonlinear functional integral equations, Nonlinear Anal. 72 (2010) 2219-2227.

- [11] K. Diethelm, N.J. Ford, Analysis of fractional differential equations, J. Math. Anal. Appl. 265 (2002) 229-248.
- [12] K. Diethelm, The Analysis of Fractional Differential Equations, An application-oriented exposition using differential operators of Caputo type, Lecture Notes in Mathematics, 2004, Springer-Verlag, Berlin, 2010.
- [13] J.K. Hale, S. M. Verduyn Lunel, Introduction to Functional Differential Equations, Springer-Verlag, New York, 1993.
- [14] D. Henry, Geometric Theory of Semilinear Parabolic Partial Differential Equations, Springer-Verlag, Berlin/New York, 1989.
- [15] A.A. Kilbas, J.J. Trujillo, Differential equations of fractional order: Methods, results and problems II, Appl. Anal. 81 (2002) 435-493.
- [16] Y. Kuang, Delay Differential Equations with Applications in Population Dynamics, Academic Press, New York, 1993.
- [17] M.C. Mackey, L. Glass, Oscillation and chaos in physiological control systems, Science 197 (1977) 287-289.
- [18] S.A. Messaoudi, B. Said-Houari, N. Tatar, Global existence and asymptotic behavior for a fractional differential equation, Applied Mathematics and Computation 188 (2007) 1955-1962.
- [19] I. Podlubny, Fractional Differential Equations, vol. 198 of Mathematics in Science and Engineering, Academic Press, San Diego, Calif, USA, 1999.
- [20] Y.J. Wang, P.E. Kloeden, The uniform attractor of a multi-valued process generated by reaction-diffusion delay equations on an unbounded domain, Discrete Contin. Dyn. Syst., in press.